



North American interest rates									
09-Feb-12	Today			Week ago			Four weeks ago		
Term	Canada	U.S.	Spread	Canada	U.S.	Spread	Canada	U.S.	Spread
Three-month	0.89	0.08	0.81	0.89	0.06	0.83	0.79	0.02	0.77
Six-month	0.94	0.11	0.83	0.93	0.09	0.84	0.90	0.05	0.85
Two-year	1.08	0.26	0.82	0.99	0.23	0.76	0.95	0.24	0.72
Three-year	1.20	0.36	0.83	1.09	0.30	0.79	0.99	0.36	0.63
Five-year	1.43	0.83	0.60	1.27	0.73	0.54	1.26	0.83	0.44
10-year	2.07	1.98	0.09	1.91	1.84	0.07	1.94	1.91	0.03
30-year	2.64	3.15	-0.51	2.52	3.01	-0.49	2.52	2.97	-0.45

Treasury and money markets rates

Foreign exchange rates											
09-Feb-12	US/CAD	US/EUR	US/GBP	JPY/US	MXN/US	CHF/US	US/AUD	CNY/US	US/NZD	Silver	Gold
Today	1.00422	1.3258	1.586	77.26	12.738	0.9129	1.0792	6.2975	0.8345	33.96	1733.8
Week ago	1.0008	1.3147	1.5807	76.19	12.806	0.9164	1.0712	6.3015	0.8334	34.33	1760
Four Weeks Ago	0.98213	1.2826	1.5341	76.76	13.539	0.9437	1.0340	6.3135	0.7945	30.22	1650.1

Cross currency rates									
09-Feb-12	USD	CAD	EUR	MXN	JPY	GBP	CHF	AUD	
USD	1.0	1.0042	1.3258	0.078506	0.012943	1.586	1.09541	1.0792	
CAD	0.9958	1.0	1.3202	0.0782	0.0129	1.5793	1.0908	1.0747	
EUR	0.7543	0.7574	1.0	0.0592	0.0098	1.1963	0.8262	0.8140	
MXN	12.7378	12.7915	16.8878	1.0	0.1649	20.2022	13.9531	13.7466	
JPY	77.26	77.59	102.43	6.07	1.0	122.53	84.63	83.38	
GBP	0.6305	0.6332	0.8359	0.0495	0.0082	1.0	0.6907	0.6805	
CHF	0.9129	0.9168	1.2103	0.0717	0.0118	1.4479	1.0	0.9852	
AUD	0.9266	0.9305	1.2285	0.0727	0.0120	1.4696	1.0150	1.0	

Forward exchange rates									
09-Feb-12	Spot	One-month	Three-month	Six-month	One-year	Two-year	Three-year	Four-year	Five-year
C\$	0.9959	0.9966	0.9980	1.0002	1.0047	1.0129	1.0209	1.0257	1.0284
Euro*	1.3256	1.3257	1.3261	1.3266	1.3283	1.3298	1.3293	1.3257	1.3246
Yen	77.04	77.0192	76.9730	76.8845	76.6131	75.8440	74.7350	73.1770	71.2650
UK pound*	1.5814	1.5811	1.5803	1.5789	1.5760	1.5697	1.5629	1.5593	1.5580
US\$	1.0041	1.0034	1.0020	0.9998	0.9953	0.9873	0.9795	0.9749	0.9724
Euro*	1.3202	1.3212	1.3234	1.3269	1.3345	1.3469	1.3570	1.3597	1.3621
Yen	77.5859	77.28	77.13	76.87	76.26	74.88	73.21	71.34	69.30
UK pound*	1.5793	1.5757	1.5772	1.5793	1.5833	1.5899	1.5955	1.5994	1.6022

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